

ABSTRACT OF THE DISCLOSURE

This invention provides a compression method of stock price data, capable of greatly reducing a total byte number which is required so as to process stock price data. While an attention is paid to a stock dealing volume and a relationship among a starting value, a high value, a low value, and a closed value, which may occur in the security trading, two sorts of classifications are previously set, and also each of these two classifications is further previously subdivided into a plurality of patterns. Also, classification identification data which pattern of the respective classifications a set of the stock price data belongs to is used.

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